



Newsletter No: 082

August 2012

I. News and Events

• TAIFEX to launch weekly options

Taiwan Futures Exchange (TAIFEX) is scheduled to launch weekly TAIEX options (TXO) as soon as November this year.

New series for weekly TXO are listed each Wednesday and expire the following Wednesday, except for the expiration week of monthly TXO, which expires on the third Wednesday of each month. Apart from the length of duration, weekly TAIEX options have the same contract specifications as monthly TAIEX options.

II. Trading Data

Statistics – July 31, 2012

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Jul '12	Month-end Open Interest
	Jul '12	Jul '11			
TX	2,140,818	2,300,533	15,218,518	106,423	75,811
MTX	1,389,422	1,379,963	10,206,148	71,372	32,370
T5F	13	58	287	2	1
TE	84,609	146,910	654,516	4,577	3,617
TF	104,099	150,914	877,721	6,138	4,128
GBF	0	0	1	0	0
GDF	0	12	23	0	2
CPF	0	2	6	0	0
GTF	1,403	1,762	12,763	89	152
XIF	8,500	17,281	61,482	430	746
TGF	5,088	7,247	37,660	263	811
Single Stock Futures	595,063	283,313	2,392,560	16,731	142,748
TXO	8,147,158	10,112,057	61,060,386	426,996	805,950
TEO	10,125	24,104	52,917	370	1892
TFO	12,668	22,812	126,044	881	2,507

Contract	Monthly Volume		Year-to-Date Volume	Average Daily Volume Jan-Jul '12	Month-end Open Interest
	Jul '12	Jul '11			
Equity Options	9,653	10,475	70,690	494	5,111
GTO	0	34	108	1	0
XIO	142	3	464	3	120
TGO	3,657	7,722	48,198	337	2,799
Total	12,512,418	14,465,202	90,820,492	635,108	1,078,765

Legend :

TX: TAIEX Futures, **MTX:** Mini-TAIEX Futures, **T5F** :Taiwan 50 Futures, **TE:** Electronic Sector Index Futures, **TF:** Finance Sector Index Futures, **GBF:** 10-year Government Bond Futures, **GDF:** TAIFEX Gold Futures, **CPF** : 30-Day Commercial Paper Interest Rate Futures, **GTF:** GreTai Securities Market Stock Index Futures, **XIF:** Non-Finance Non-Electronics Sub-Index Futures, **TGF** :TAIFEX NT Dollar Gold Futures, **TXO:**TAIEX Options, **TEO:** Electronic Sector Index Options, **TFO:** Finance Sector Index Options, **GTO:** GreTai Securities Market Stock Index Options, **XIO:** Non-Finance Non-Electronics Sub-Index Options, **TGO:** NTD-Denominated Gold Options